

Solutions to Homework 7

1.

(a)

$$B = \{\mathbf{b}_1, \mathbf{b}_2\} = \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}, T(\mathbf{b}_1) = \begin{bmatrix} 3 \\ 2 \\ 3 \end{bmatrix}, T(\mathbf{b}_2) = \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix}$$

$$\therefore [\mathbf{x}]_B = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

$$\therefore \mathbf{x} = 3\mathbf{b}_1 + \mathbf{b}_2$$

$$\Rightarrow T(\mathbf{x}) = 3T(\mathbf{b}_1) + T(\mathbf{b}_2) = \begin{bmatrix} 11 \\ 6 \\ 11 \end{bmatrix}$$

(b)

$$C = \{\mathbf{c}_1, \mathbf{c}_2\} = \left\{ \begin{bmatrix} 5 \\ 4 \\ 5 \end{bmatrix}, \begin{bmatrix} -5 \\ -6 \\ -5 \end{bmatrix} \right\}$$

$$\mathbf{b}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = 0.1 \begin{bmatrix} 5 \\ 4 \\ 5 \end{bmatrix} - 0.1 \begin{bmatrix} -5 \\ -6 \\ -5 \end{bmatrix} = 0.1\mathbf{c}_1 - 0.1\mathbf{c}_2$$

$$\mathbf{b}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = 0.6 \begin{bmatrix} 5 \\ 4 \\ 5 \end{bmatrix} + 0.4 \begin{bmatrix} -5 \\ -6 \\ -5 \end{bmatrix} = 0.6\mathbf{c}_1 + 0.4\mathbf{c}_2$$

$$\therefore [B]_C = \left\{ \begin{bmatrix} 0.1 \\ -0.1 \end{bmatrix}, \begin{bmatrix} 0.6 \\ 0.4 \end{bmatrix} \right\}$$

$$\Rightarrow [\mathbf{x}]_C = [B]_C [\mathbf{x}]_B = \begin{bmatrix} 0.1 & 0.6 \\ -0.1 & 0.4 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 0.9 \\ 0.1 \end{bmatrix}$$

$$T(\mathbf{x}) = \begin{bmatrix} 11 \\ 6 \\ 11 \end{bmatrix} = 3.6 \begin{bmatrix} 5 \\ 4 \\ 5 \end{bmatrix} + 1.4 \begin{bmatrix} -5 \\ -6 \\ -5 \end{bmatrix} = 3.6\mathbf{c}_1 + 1.4\mathbf{c}_2$$

$$\Rightarrow [T(\mathbf{x})]_C = \begin{bmatrix} 3.6 \\ 1.4 \end{bmatrix}$$

(c)

$$[B]_C = \left\{ \begin{bmatrix} 0.1 \\ -0.1 \end{bmatrix}, \begin{bmatrix} 0.6 \\ 0.4 \end{bmatrix} \right\}$$

(d)

$$\text{Choose } [\mathbf{x}_1]_B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, [\mathbf{x}_2]_B = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\therefore T(\mathbf{x}_1) = T(\mathbf{b}_1) = \begin{bmatrix} 3 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}_B$$

$$\therefore T(\mathbf{x}_2) = T(\mathbf{b}_2) = \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}_B$$

Let \mathbf{A} be matrix representation for T with respect to basis B

$$\mathbf{A} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 1 & 2 \end{bmatrix}$$

$$\Rightarrow \mathbf{A} = \begin{bmatrix} 2 & 0 \\ 1 & 2 \end{bmatrix}$$

(e)

$$C = \{\mathbf{c}_1, \mathbf{c}_2\} = \left\{ \begin{bmatrix} 5 \\ 4 \\ 5 \end{bmatrix}, \begin{bmatrix} -5 \\ -6 \\ -5 \end{bmatrix} \right\} = \{4\mathbf{b}_1 + \mathbf{b}_2, -6\mathbf{b}_1 + \mathbf{b}_2\}$$

$$T(\mathbf{c}_1) = 4T(\mathbf{b}_1) + T(\mathbf{b}_2) = \begin{bmatrix} 14 \\ 8 \\ 14 \end{bmatrix} = \begin{bmatrix} 4.4 \\ 1.6 \end{bmatrix}_C$$

$$T(\mathbf{c}_2) = -6T(\mathbf{b}_1) + T(\mathbf{b}_2) = \begin{bmatrix} -16 \\ -12 \\ -16 \end{bmatrix} = \begin{bmatrix} -3.6 \\ -0.4 \end{bmatrix}_C$$

$$\text{Choose } [\mathbf{x}_1]_C = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, [\mathbf{x}_2]_C = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\therefore T(\mathbf{x}_1) = T(\mathbf{c}_1) = \begin{bmatrix} 14 \\ 8 \\ 14 \end{bmatrix} = \begin{bmatrix} 4.4 \\ 1.6 \end{bmatrix}_C$$

$$\therefore T(\mathbf{x}_2) = T(\mathbf{c}_2) = \begin{bmatrix} -16 \\ -12 \\ -16 \end{bmatrix} = \begin{bmatrix} -3.6 \\ -0.4 \end{bmatrix}_C$$

Let \mathbf{A} be matrix representation for T with respect to basis C

$$\mathbf{A} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 4.4 & -3.6 \\ 1.6 & -0.4 \end{bmatrix}$$

$$\Rightarrow \mathbf{A} = \begin{bmatrix} 4.4 & -3.6 \\ 1.6 & -0.4 \end{bmatrix}$$

2.

(a) Find the change-of-coordinates matrix from B to C .

If there are three vectors in this subspace which are \mathbf{x}_1 , \mathbf{x}_2 and \mathbf{x}_3 .

Let

$$\mathbf{x}_1 = \mathbf{b}_1 = 4\mathbf{c}_1 - \mathbf{c}_2$$

$$\mathbf{x}_2 = \mathbf{b}_2 = -\mathbf{c}_1 + \mathbf{c}_2 + \mathbf{c}_3$$

$$\mathbf{x}_3 = \mathbf{b}_3 = \mathbf{c}_2 - 2\mathbf{c}_3$$

such that

$$[\mathbf{x}_1]_B = [1 \ 0 \ 0]^t \text{ and } [\mathbf{x}_1]_C = [4 \ -1 \ 0]^t$$

$$[\mathbf{x}_2]_B = [0 \ 1 \ 0]^t \text{ and } [\mathbf{x}_2]_C = [-1 \ 1 \ 1]^t$$

$$[\mathbf{x}_3]_B = [0 \ 0 \ 1]^t \text{ and } [\mathbf{x}_3]_C = [0 \ 1 \ -2]^t$$

$$\Rightarrow [\mathbf{x}_1 \ \mathbf{x}_2 \ \mathbf{x}_3] = [\mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = [\mathbf{c}_1 \ \mathbf{c}_2 \ \mathbf{c}_3] \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix}$$

$$\text{And } [B]_C \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix}$$

$$\Rightarrow [B]_C = [\mathbf{c}_1 \ \mathbf{c}_2 \ \mathbf{c}_3]^{-1} [\mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3] = \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix}$$

\therefore the 2nd column of the change-of-coordinates matrix from B to $C = [-1 \ 1 \ 1]^t$

(b)

$$\text{According to (a), we know that } [\mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = [\mathbf{c}_1 \ \mathbf{c}_2 \ \mathbf{c}_3] \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix}$$

$$\text{And } [C]_B \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow [C]_B = \begin{bmatrix} 4 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & -2 \end{bmatrix}^{-1} = \begin{bmatrix} 0.3 & 0.2 & 0.1 \\ 0.2 & 0.8 & 0.4 \\ 0.1 & 0.4 & -0.3 \end{bmatrix}$$

\therefore the 3rd column of the change-of-coordinates matrix from C to $B = [0.1 \ 0.4 \ -0.3]^T$

3.

(a)

The point is the projection of $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ onto \mathbf{W} .

$$\Rightarrow \mathbf{W}(\mathbf{W}^T\mathbf{W})^{-1}\mathbf{W}^T \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0.8810 \\ 0.1905 \\ -0.2619 \end{bmatrix}$$

(b)

$$P_{\mathbf{W}} = \mathbf{W}(\mathbf{W}^T\mathbf{W})^{-1}\mathbf{W}^T = \begin{bmatrix} 0.8810 & 0.1905 & -0.2619 \\ 0.1905 & 0.6952 & 0.4190 \\ -0.2619 & 0.4190 & 0.4238 \end{bmatrix}$$

rank $P_{\mathbf{W}} = 2$

(c)

$$P_{\mathbf{W}^\perp} = \mathbf{I} - P_{\mathbf{W}} = \begin{bmatrix} 0.1190 & -0.1905 & 0.2619 \\ -0.1905 & 0.3048 & -0.4190 \\ 0.2619 & -0.4190 & 0.5762 \end{bmatrix}$$

rank $P_{\mathbf{W}^\perp} = 1$

(d)

$$\mathbf{W}^\perp = \mathbf{C}(P_{\mathbf{W}^\perp})$$

$$\Rightarrow \text{A basis for } P_{\mathbf{W}^\perp} \text{ can be } \begin{bmatrix} 0.1190 \\ -0.1905 \\ 0.2619 \end{bmatrix}$$

4.

\mathbf{P} is an orthogonal projection matrix if $(\mathbf{I} - \mathbf{P})\mathbf{x} \perp \mathbf{P}\mathbf{y}$

\Rightarrow

$$\begin{aligned} [(\mathbf{I} - \mathbf{P})\mathbf{x}]^T \mathbf{P}\mathbf{y} &= \mathbf{x}^T (\mathbf{I} - \mathbf{P}^T) \mathbf{P}\mathbf{y} \\ &= \mathbf{x}^T (\mathbf{I} - \mathbf{P}) \mathbf{P}\mathbf{y} \dots\dots\dots (\because \mathbf{P}^T = \mathbf{P}) \\ &= \mathbf{x}^T \mathbf{P}\mathbf{y} - \mathbf{x}^T \mathbf{P}^2 \mathbf{y} \\ &= \mathbf{x}^T \mathbf{P}\mathbf{y} - \mathbf{x}^T \mathbf{P}\mathbf{y} \dots\dots\dots (\because \mathbf{P}^2 = \mathbf{P}) \\ &= 0 \end{aligned}$$

$\therefore (\mathbf{I} - \mathbf{P})\mathbf{x} \perp \mathbf{P}\mathbf{y}$ Q.E.D.

5.

(a)

$$\mathbf{A} = \begin{bmatrix} 3 & 6 & 6 \\ 4 & 8 & 8 \end{bmatrix}$$

The columns of \mathbf{A} are all independent

$$\therefore C(\mathbf{A}) = \text{span} \left\{ \begin{bmatrix} 3 \\ 4 \end{bmatrix} \right\} = \text{span} \{ \mathbf{a} \}$$

$$\Rightarrow \mathbf{P}_C = \frac{\mathbf{a}\mathbf{a}^T}{\mathbf{a}^T \mathbf{a}} = \begin{bmatrix} 0.36 & 0.48 \\ 0.48 & 0.64 \end{bmatrix}$$

(b)

$$C(\mathbf{A}^T) = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \right\} = \text{span} \{ \mathbf{b} \}$$

$$\Rightarrow \mathbf{P}_R = \frac{\mathbf{b}\mathbf{b}^T}{\mathbf{b}^T \mathbf{b}} = \begin{bmatrix} 0.1111 & 0.2222 & 0.2222 \\ 0.2222 & 0.4444 & 0.4444 \\ 0.2222 & 0.4444 & 0.4444 \end{bmatrix}$$

$$\mathbf{B} = \mathbf{P}_C \mathbf{A} \mathbf{P}_R = \begin{bmatrix} 3 & 6 & 6 \\ 4 & 8 & 8 \end{bmatrix} = \mathbf{A}$$

$$\begin{aligned} &\mathbf{P}_C \mathbf{A} \mathbf{P}_R \\ &= \mathbf{P}_C (\mathbf{P}_R^T \mathbf{A}^T)^T \\ &= \mathbf{P}_C (\mathbf{P}_R \mathbf{A}^T)^T && \mathbf{P}_R \text{ is symmetric} \\ &= \mathbf{P}_C (\mathbf{A}^T)^T && \mathbf{P}_R \mathbf{A}^T \text{ (project } \mathbf{A}^T \text{ onto } C(\mathbf{A}^T)) \\ &= \mathbf{P}_C \mathbf{A} && \mathbf{P}_C \mathbf{A} \text{ (project } \mathbf{A} \text{ onto } C(\mathbf{A})) \\ &= \mathbf{A} \end{aligned}$$